



US011687603B2

(12) **United States Patent**
Deng et al.

(10) **Patent No.:** **US 11,687,603 B2**
(45) **Date of Patent:** **Jun. 27, 2023**

- (54) **ENSEMBLE PREDICTOR**
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- (*) Notice: Subject to any disclaimer, the term of this patent is extended or adjusted under 35 U.S.C. 154(b) by 1253 days.

- (21) Appl. No.: **16/090,269**
- (22) PCT Filed: **Apr. 29, 2016**
- (86) PCT No.: **PCT/CN2016/080624**
§ 371 (c)(1),
(2) Date: **Sep. 30, 2018**
- (87) PCT Pub. No.: **WO2017/185318**
PCT Pub. Date: **Nov. 2, 2017**

- (65) **Prior Publication Data**
US 2019/0114509 A1 Apr. 18, 2019

- (51) **Int. Cl.**
G06F 16/95 (2019.01)
G06F 16/9535 (2019.01)
G06N 3/084 (2023.01)
G06N 3/045 (2023.01)
G06N 3/048 (2023.01)

(Continued)

- (52) **U.S. Cl.**
CPC **G06F 16/9535** (2019.01); **G06N 3/045** (2023.01); **G06N 3/048** (2023.01); **G06N 3/084** (2013.01); **G06N 5/01** (2023.01); **G06N 20/20** (2019.01)

- (58) **Field of Classification Search**
CPC .. G06K 9/6257; G06N 3/0454; G06N 3/0481; G06N 3/084; G06N 5/003; G06N 20/20; G06F 16/9535
See application file for complete search history.

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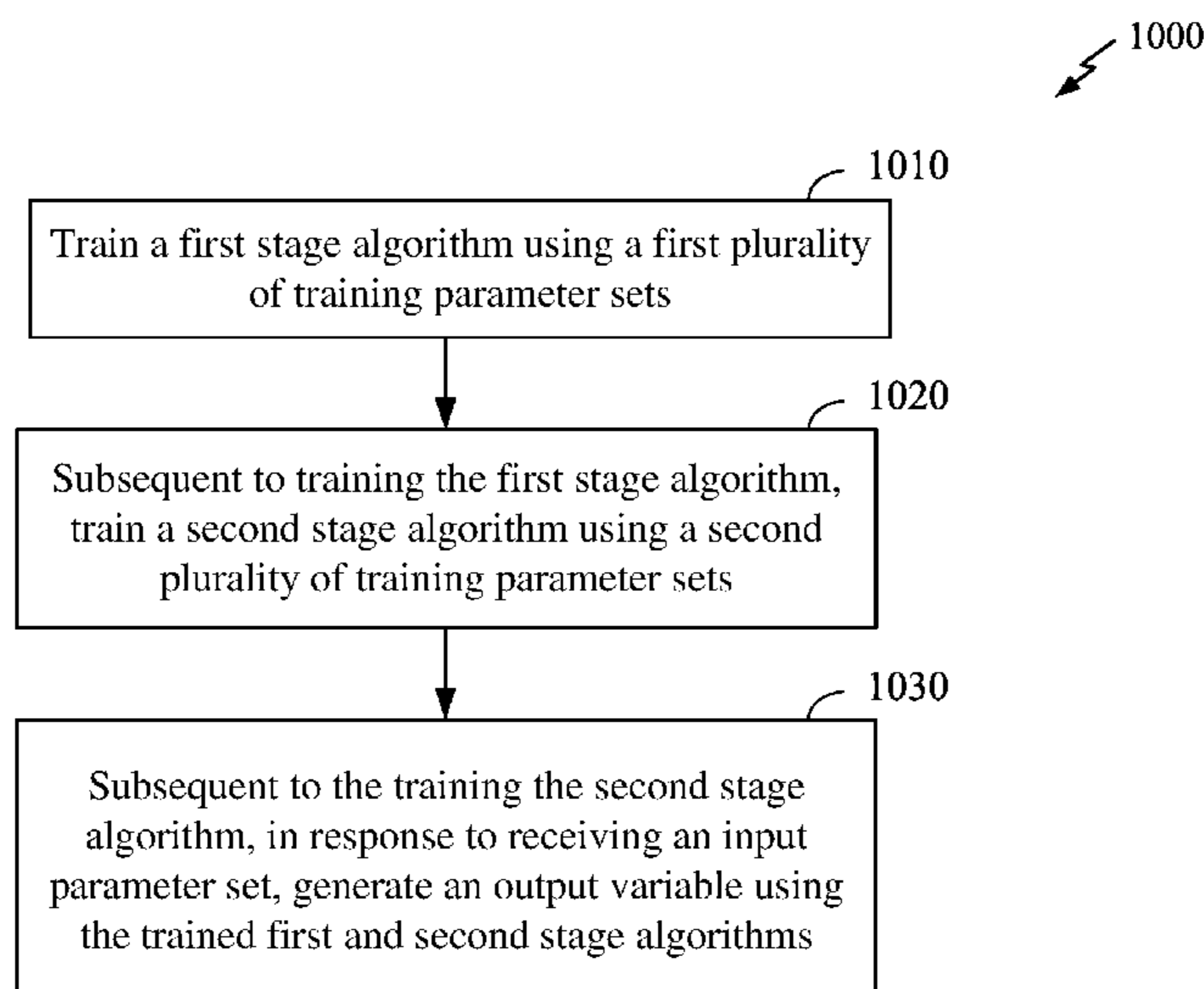
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(57) **ABSTRACT**

Techniques for configuring and training an ensemble predictor for click probability of content on search engine results pages. In an aspect, a first stage machine learning algorithm, such as a neural network, is trained using a first training data set. The output of the trained first stage algorithm may be coupled to a second stage machine learning algorithm to form an ensemble predictor. In another aspect, the ensemble predictor is trained using a second training data set, using the output of the first stage algorithm to initialize a priori settings of the second stage algorithm.

20 Claims, 10 Drawing Sheets



- (51) **Int. Cl.**
G06N 5/01 (2023.01)
G06N 20/20 (2019.01)

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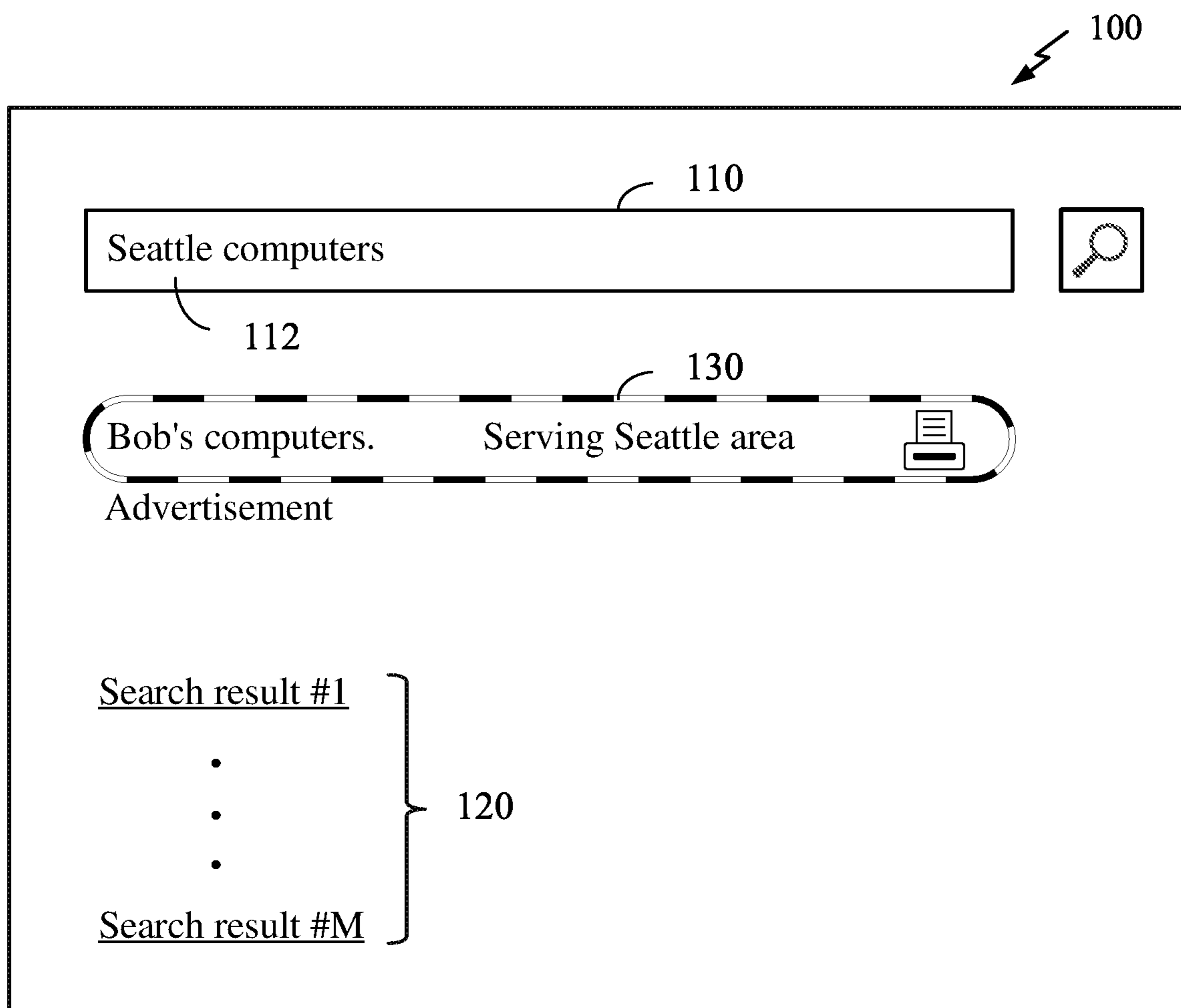


FIG 1

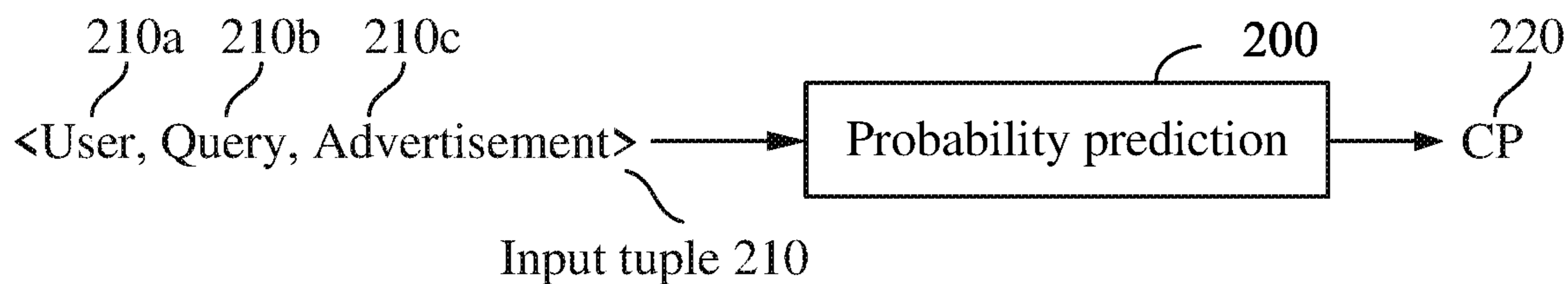


FIG 2

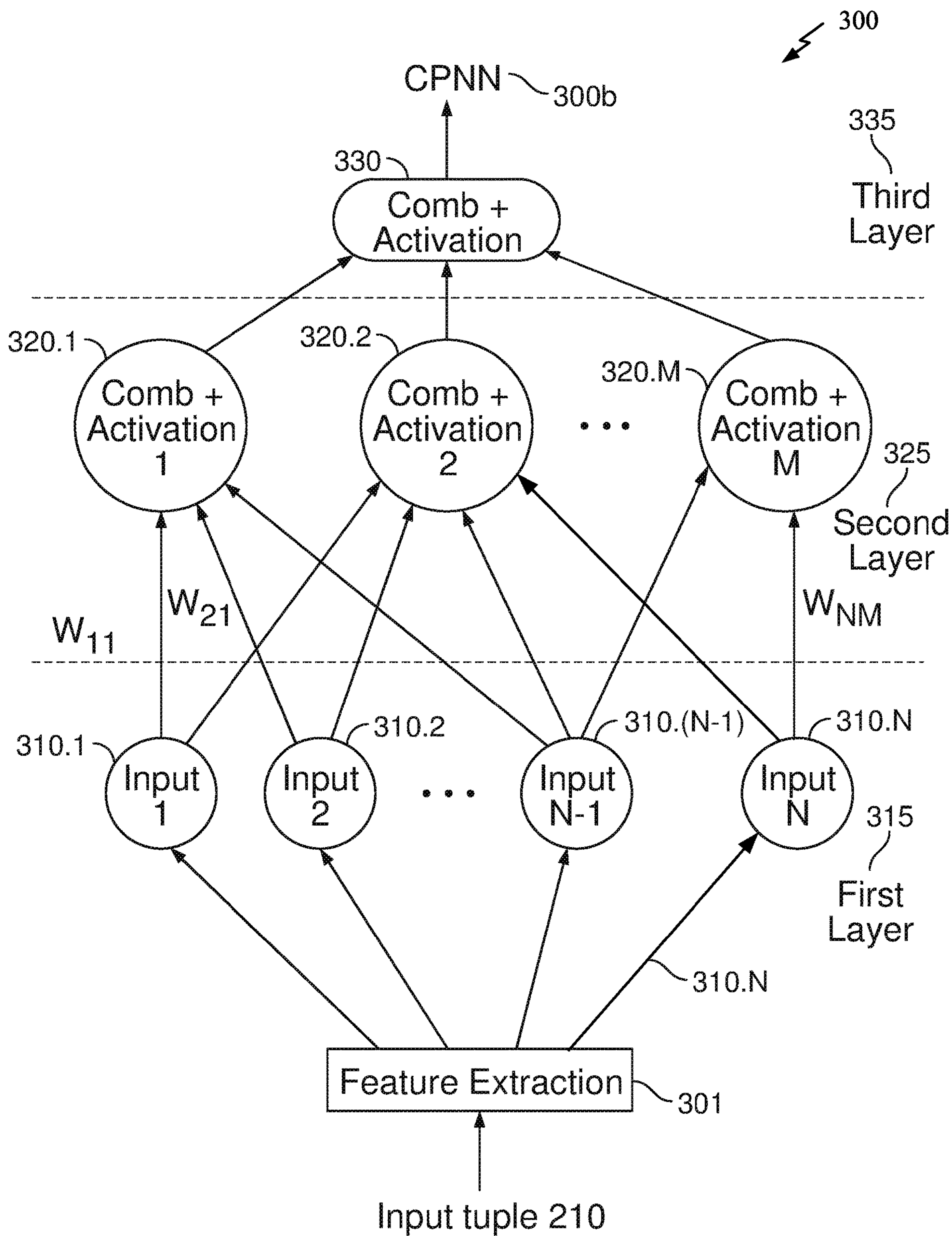


FIG 3

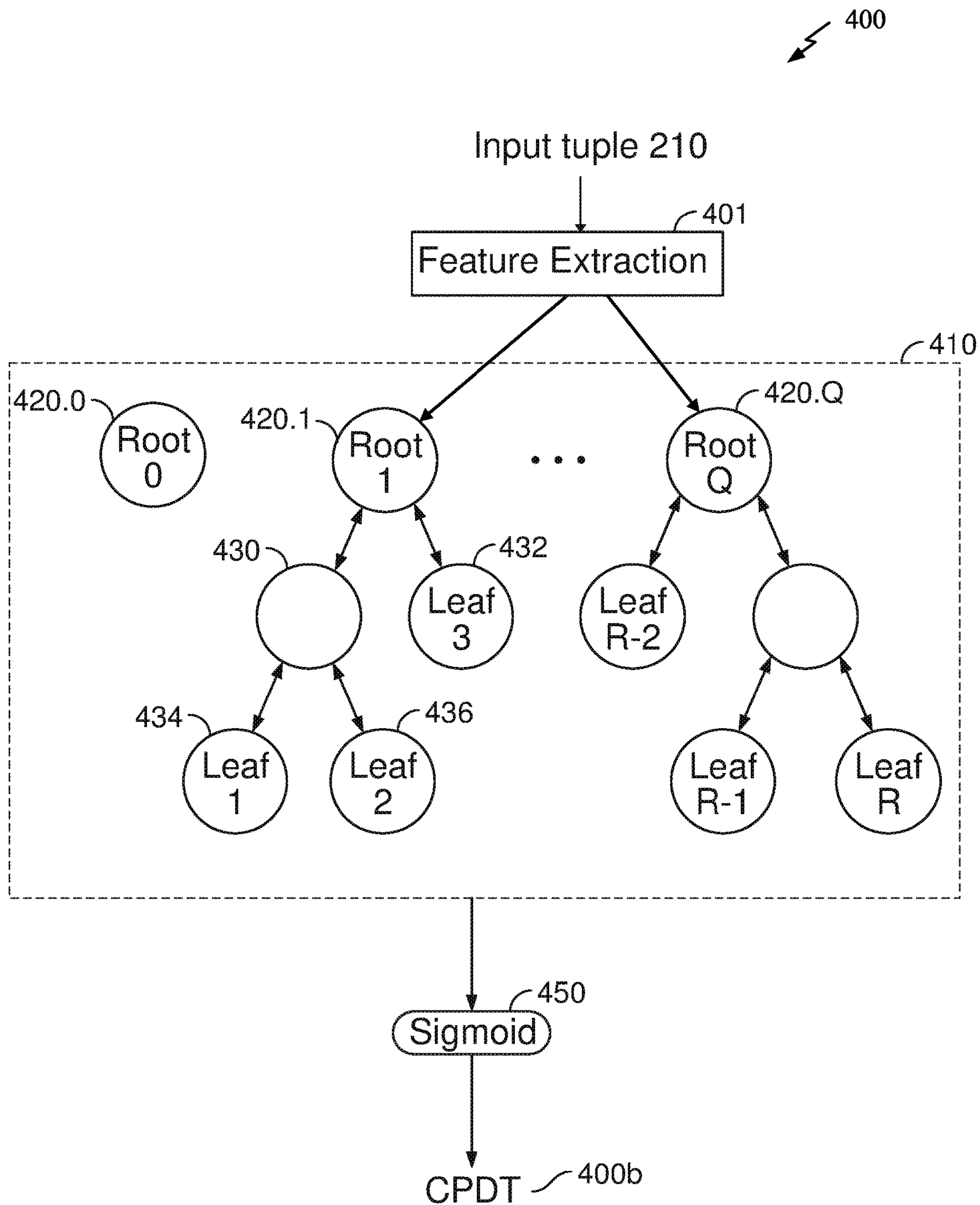


FIG 4

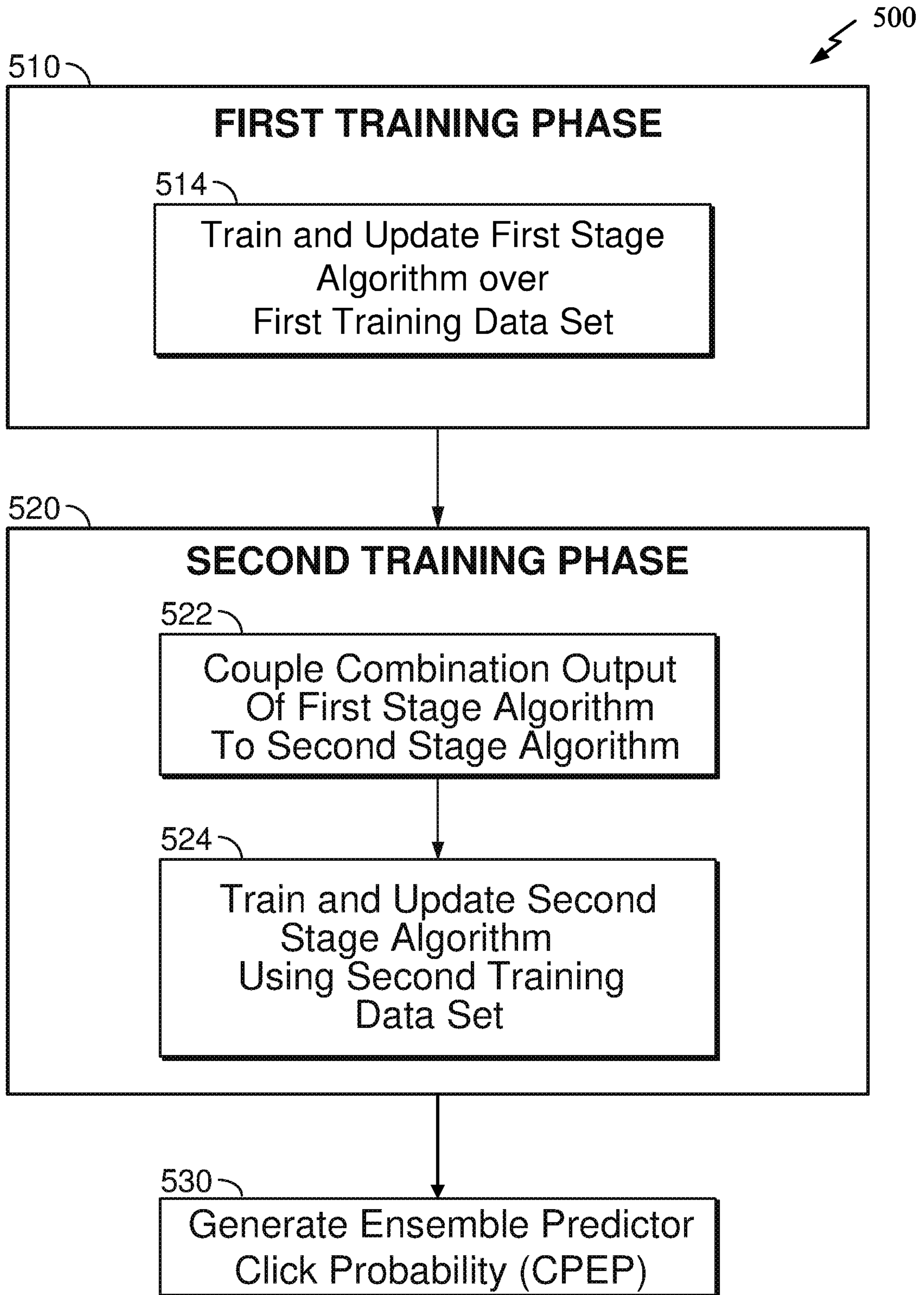


FIG 5

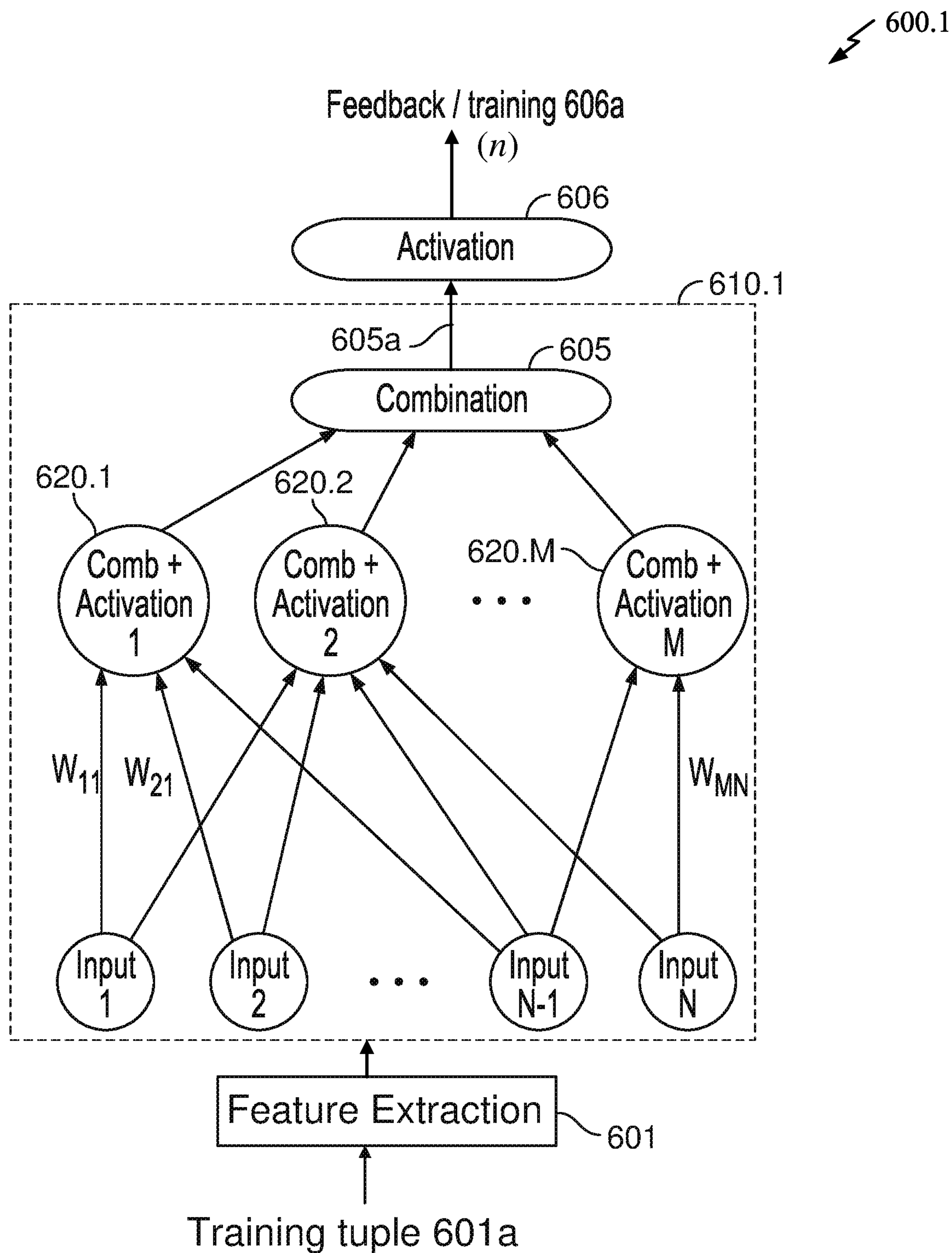


FIG 6

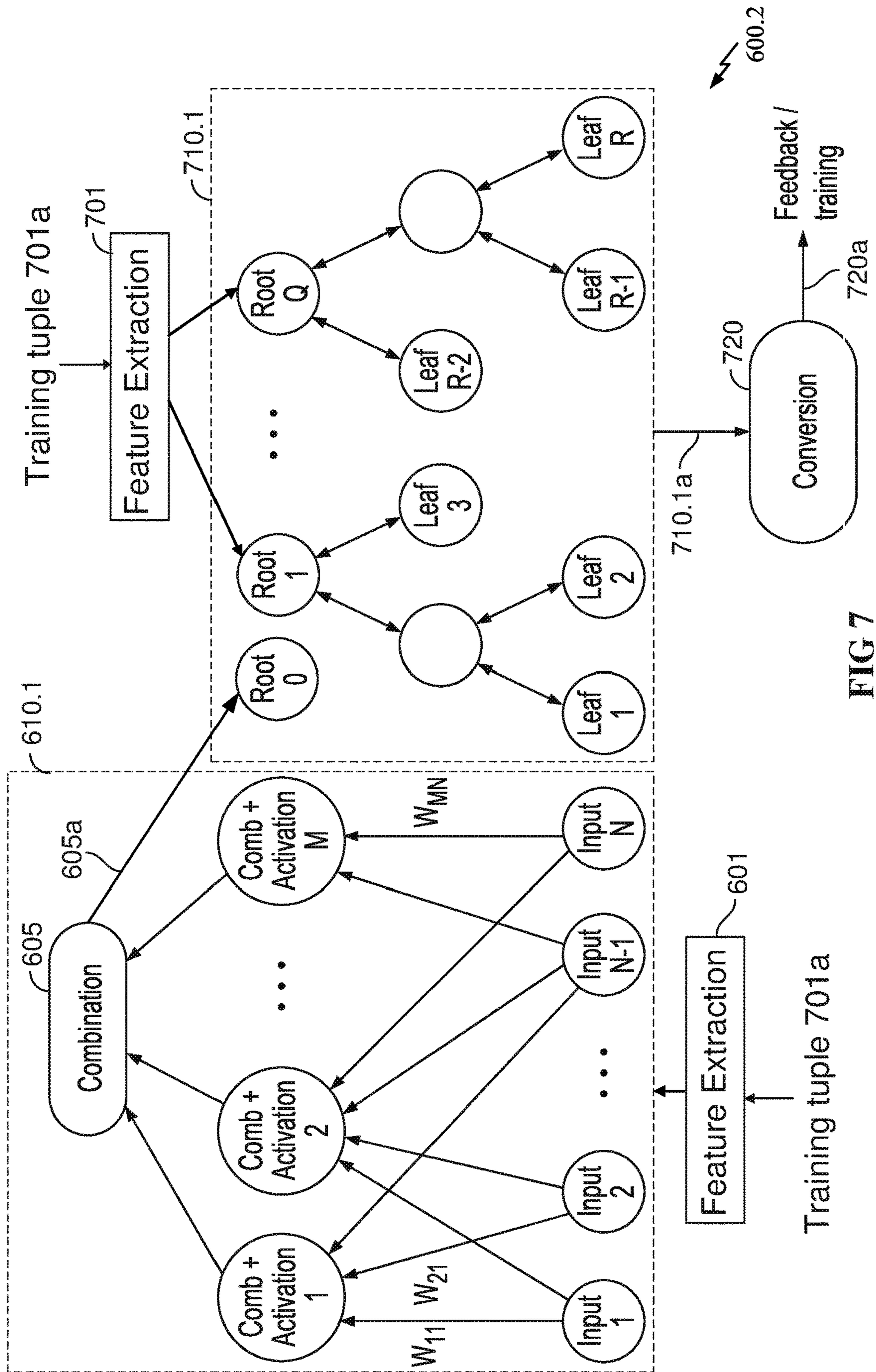


FIG 7

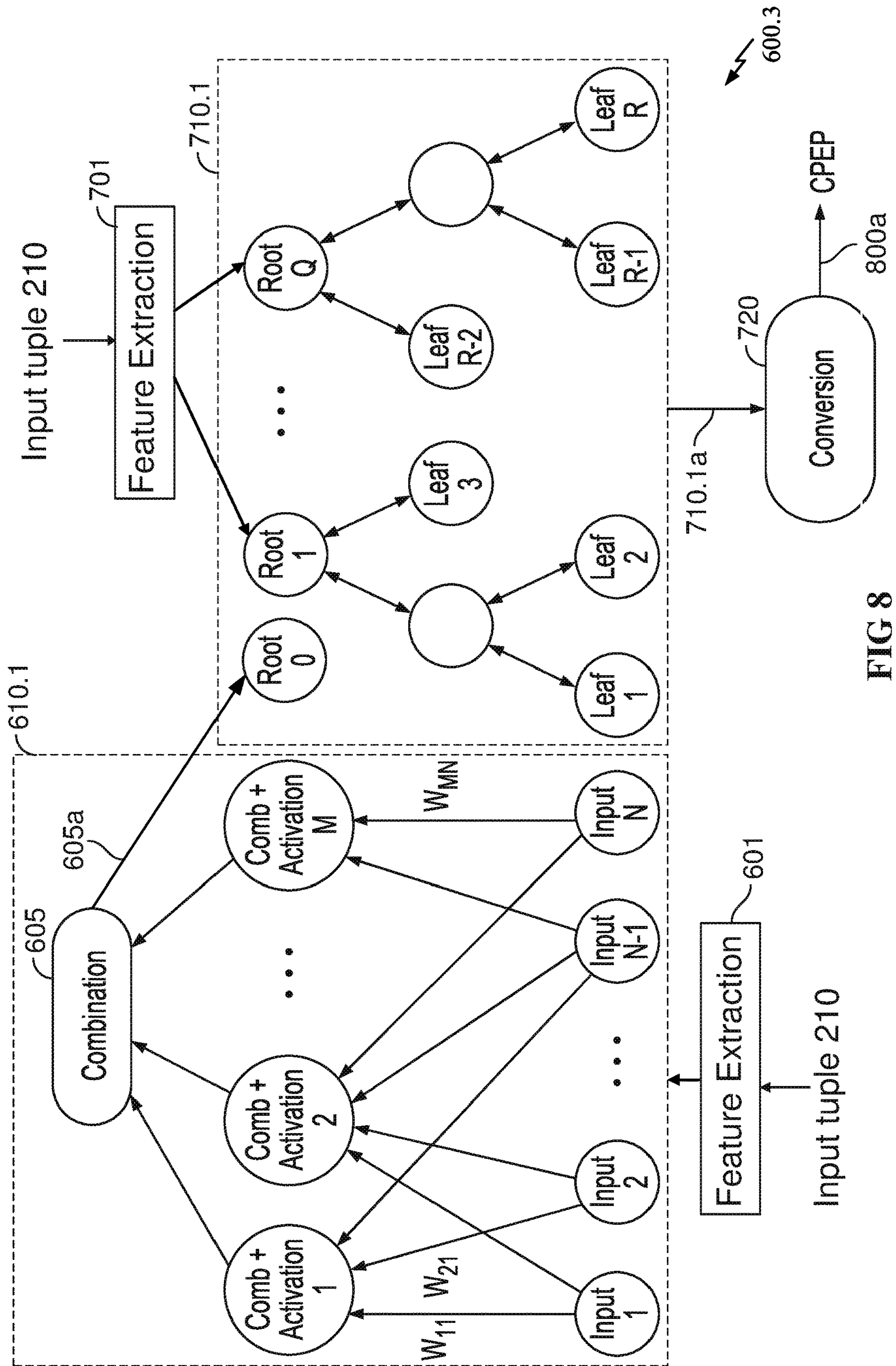


FIG 8

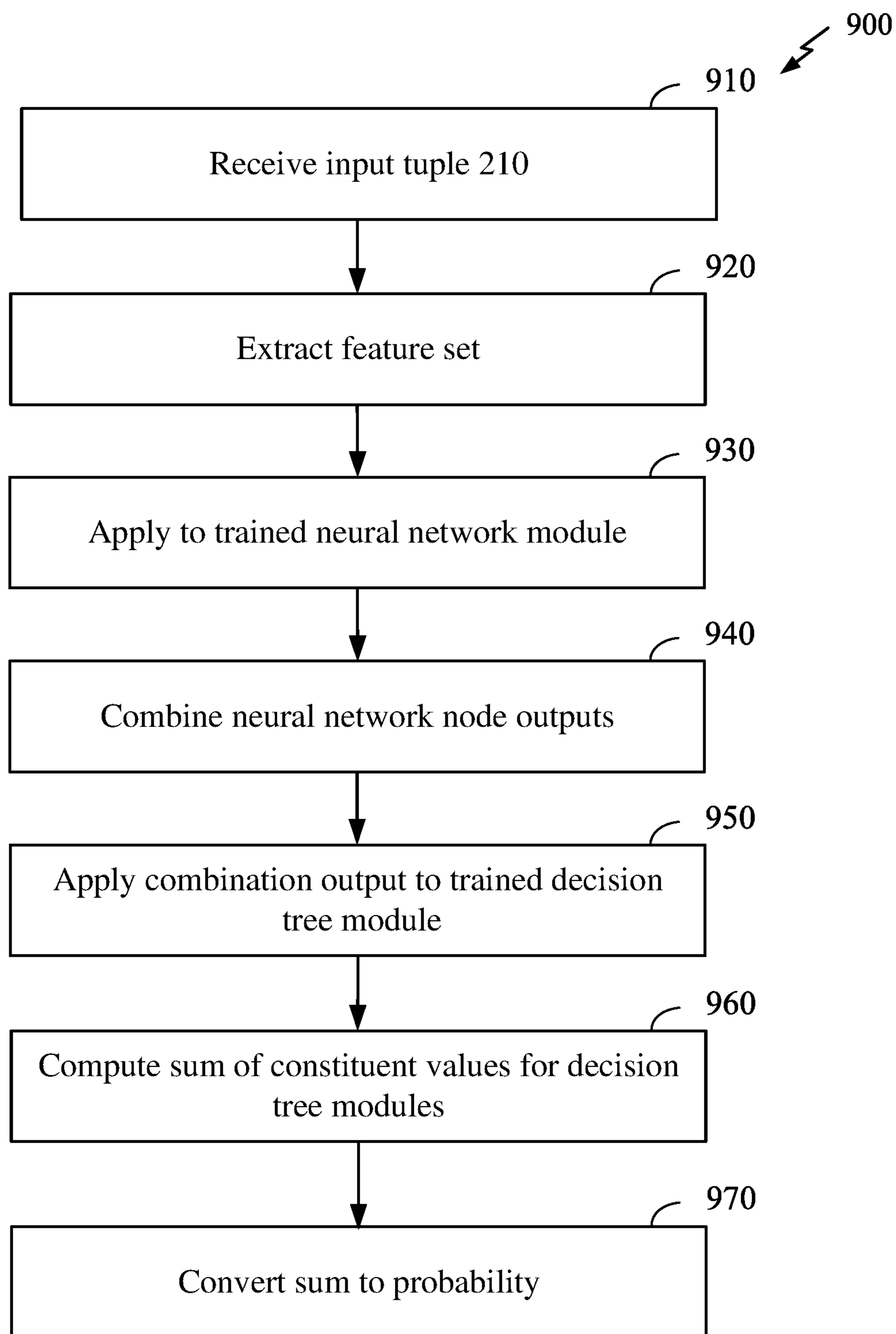
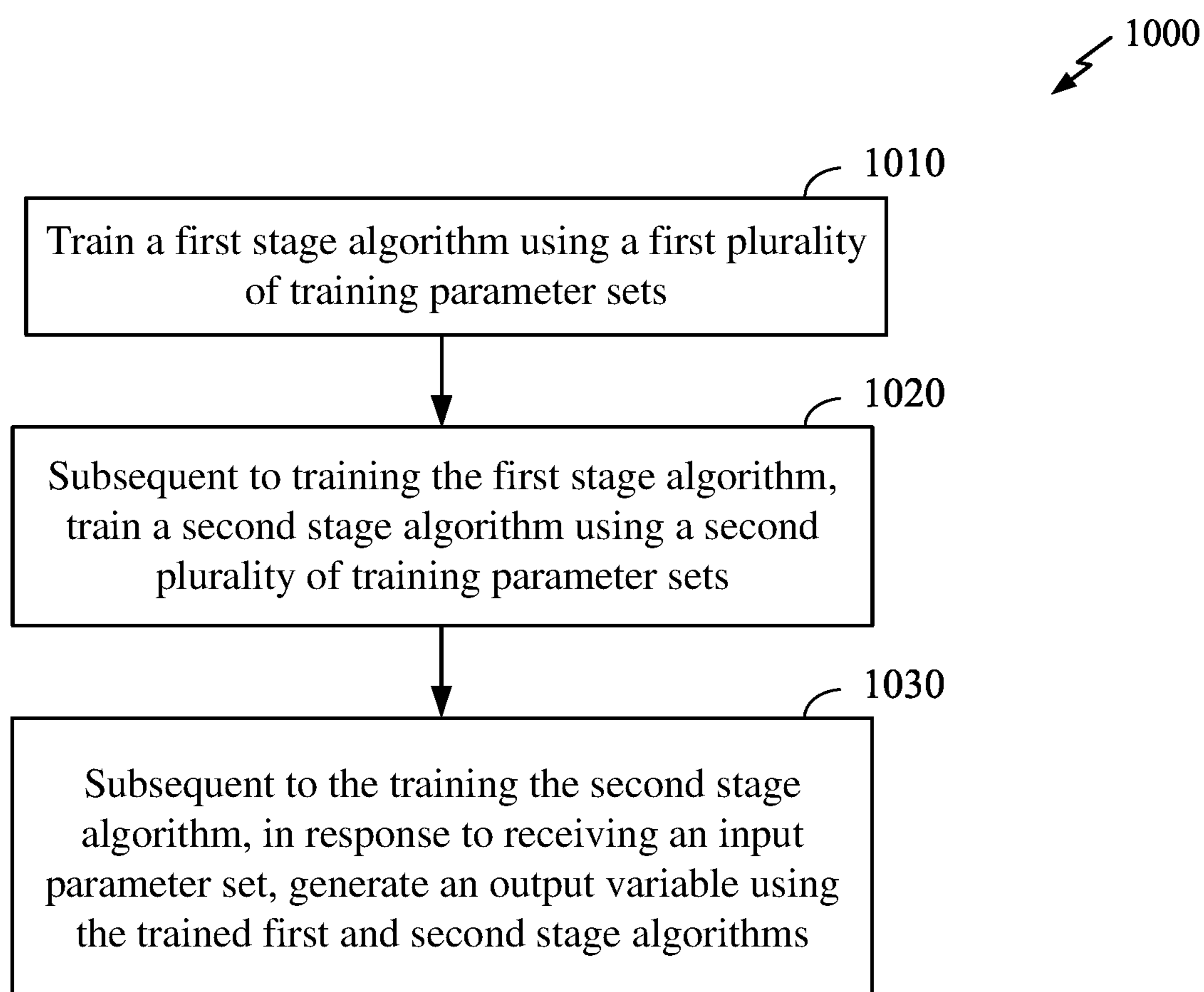


FIG 9

**FIG 10**

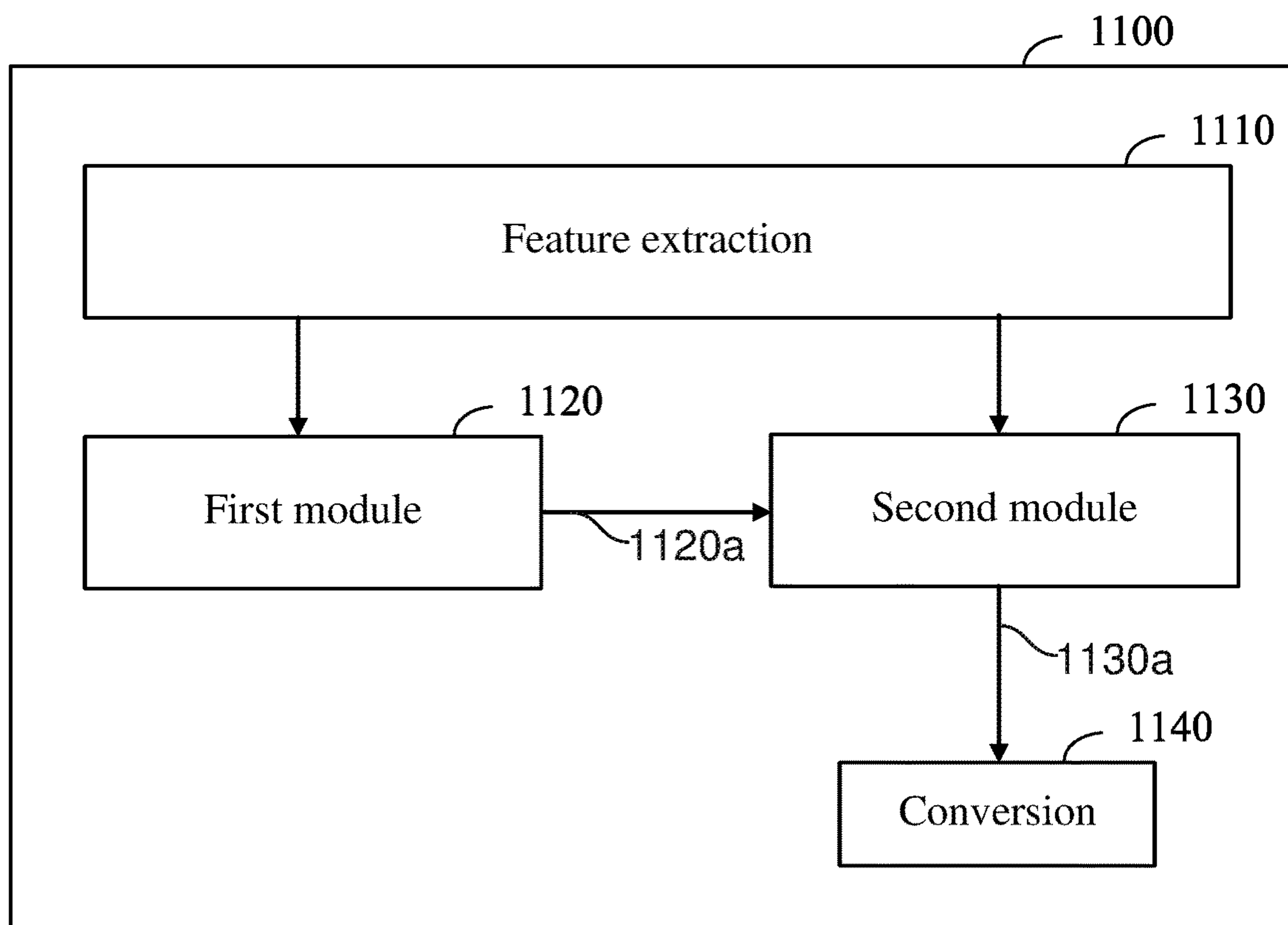


FIG 11

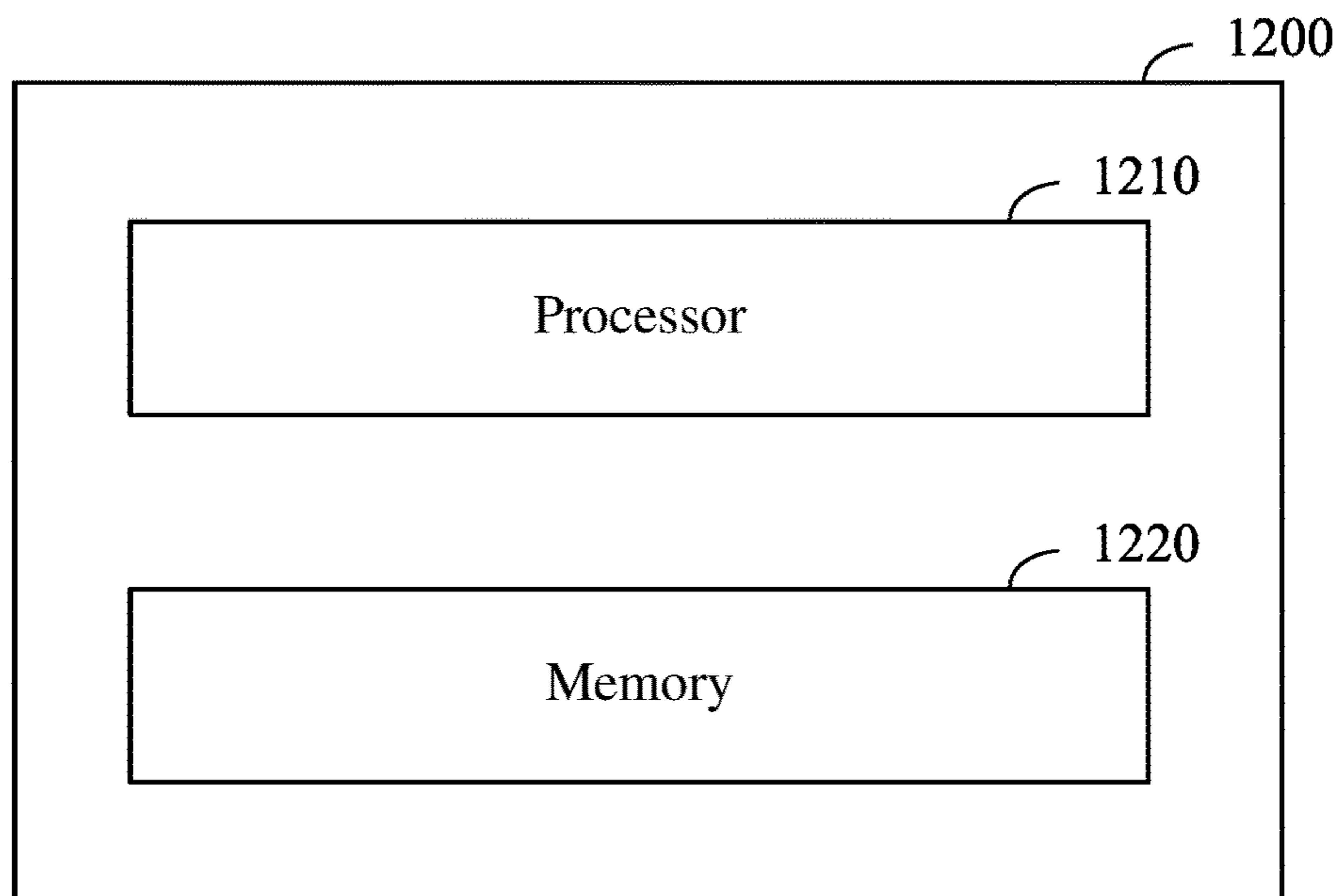


FIG 12

ENSEMBLE PREDICTOR

BACKGROUND

Search engines are an indispensable tool for organizing and presenting content found on the World Wide Web. In response to user queries for information, a search engine may generate a search engine results page (SERP) serving relevant results to the user. Such results may include, e.g., results as identified and ranked by a search engine algorithm, and/or paid advertisements relevant to the user query. To enable the search engine to generate the most optimal layout and content for the SERP, it would be desirable to provide metrics quantifying the relevance of the displayed results to user queries.

One such metric is “click probability,” which measures the probability that a user who has entered a given search query will click on a displayed result. The click probability may be predicted based on factors such as user identity, search query content, results content, etc. The prediction may be treated as a classification problem in machine learning.

Relevant machine learning techniques include, e.g., logistic regression models, neural networks, and additive boosting trees, which each have their distinct advantages. For example, neural networks may have good generalization capabilities even when provided only a small set of training data, while decision trees may be especially powerful in deriving high-order feature conjunctions to reduce error residuals.

It would be desirable to provide techniques for configuring and training an ensemble predictor that combines multiple machine learning models to improve the accuracy of click probability prediction and other output variables.

BRIEF DESCRIPTION OF THE DRAWINGS

FIG. 1 illustrates a search engine interface showing certain aspects of the present disclosure.

FIG. 2 shows an illustrative probability prediction module.

FIG. 3 illustrates an implementation of a neural network (NN) for generating a neural network click probability (CPNN) from an input tuple.

FIG. 4 illustrates an implementation of a decision tree for similarly predicting a click probability (CPDT) from an input tuple.

FIG. 5 illustrates an exemplary embodiment of a method for training and operating an ensemble predictor.

FIG. 6 illustrates an exemplary configuration of an ensemble predictor during the first training phase.

FIG. 7 illustrates an exemplary configuration of the ensemble predictor during the second training phase.

FIG. 8 illustrates an exemplary embodiment of a configuration of the ensemble predictor during online operation, with parameters as derived from the training performed as described hereinabove.

FIG. 9 illustrates an exemplary embodiment of a method for online operation of the ensemble predictor.

FIG. 10 illustrates an alternative exemplary embodiment of a method according to the present disclosure.

FIG. 11 illustrates an exemplary embodiment of an apparatus according to the present disclosure.

FIG. 12 illustrates an alternative exemplary embodiment of an apparatus according to the present disclosure.

DETAILED DESCRIPTION

Various aspects of the technology described herein are generally directed towards techniques for configuring and

training an ensemble predictor for increased accuracy in predicting a desired output variable, such as click probability.

The detailed description set forth below in connection with the appended drawings is intended as a description of exemplary means “serving as an example, instance, or illustration,” and should not necessarily be construed as preferred or advantageous over other exemplary aspects. The detailed description includes specific details for the purpose of providing a thorough understanding of the exemplary aspects of the invention. It will be apparent to those skilled in the art that the exemplary aspects of the invention may be practiced without these specific details. In some instances, well-known structures and devices are shown in block diagram form in order to avoid obscuring the novelty of the exemplary aspects presented herein.

FIG. 1 illustrates a search engine interface showing certain aspects of the present disclosure. Note FIG. 1 is shown for illustrative purposes only, and is not meant to limit the scope of the present disclosure to any particular page or text formats, search queries, advertisements, or results shown. While certain techniques are described hereinbelow in the illustrative context of predicting a click probability for an advertisement displayed on the SERP, it will be appreciated that the disclosed techniques are generally applicable to the prediction of any well-defined probability metric. For example, the ensemble predictor may be trained to predict the probability that a user will click on any displayed result (e.g., non-advertisement results) on the SERP, and thereby assist search engine developers in optimizing search results ranking and/or SERP layout. Such alternative exemplary embodiments are contemplated to be within the scope of the present disclosure.

In FIG. 1, a search engine results page (SERP) 100 of an exemplary search engine interface includes search engine query field 110, exemplary user query 112, and a plurality 120 of non-paid search results (illustratively denoted Search result #1 through Search result #M) retrieved by a search engine in response to query 112. SERP 100 also features one or more paid advertisements 130, which may be specifically targeted to the user based on the content of query 112. For example, in the scenario shown, in response to illustrative query 112 for “Seattle computers,” an advertisement 130 for “Bob’s computers” is placed in SERP 100.

To optimize the layout and content of the SERP, it would be desirable to predict the likelihood that a user of the search engine will click on advertisements such as advertisement 130 shown on SERP 100, or any other content shown on SERP 100. Such likelihood may depend on, e.g., a profile associated with the user (e.g., user age, gender, buying preferences, etc.), the search query’s full text and/or other parameters (e.g., date, time, location, etc.), and the content of the result or advertisement. For example, given a search query for “Seattle computers,” a user may click on the illustrative advertisement 130 for “Bob’s computers serving the Greater Seattle area” with higher probability than an illustrative advertisement for “Suzie’s computers” (not shown). Such probability may further vary based on whether the user is male or female, the user’s current location, etc.

FIG. 2 shows an illustrative probability prediction module 200. Module 200 receives an input parameter set 210, wherein a parameter set is also denoted herein a “tuple.” In an exemplary embodiment, input tuple 210 includes fields such as user 210a, query 210b, and advertisement 210c. For example, user 210a may specify user profile and/or other identifying user characteristics, query 210b may specify full text of search query 112 and/or other identifying character-

istics, and advertisement **210c** may specify the content of the advertisement, including title of the advertisement, summary, category, etc. Based on the specified fields of input tuple **210**, module **200** calculates the “click probability” or “CP” **220**, corresponding to the probability that the user will click on the advertisement.

Note specific fields of input tuple **210** are described for illustrative purposes only, and are not meant to limit the scope of the present disclosure to any choice of fields for an input parameter set. Alternative exemplary embodiments may incorporate, e.g., other fields such as user location, Web browser information, other device information, etc. Such alternative exemplary embodiments are contemplated to be within the scope of the present disclosure.

Techniques for implementing module **200** include employing machine learning algorithms such as logistic regression models, neural networks (NN’s), and/or gradient-boosted decision trees (GBDT’s). In particular, a plurality of training tuples (also denoted “training parameter sets” herein), e.g., extracted from a corpus of training data specifying <user, query, advertisement, click/no click> fields (e.g., as collected from historical records of search engine queries) may be used to train such algorithms to learn the functional relationships mapping input tuples, e.g., in the form <user, query, advertisement>, to predicted click probability CP. Following training, the trained algorithms may be applied online to predict CP **220** for a given input tuple **210**.

In an exemplary embodiment, the field “click/no click” specified for the illustrative training tuple may refer to a binary variable, e.g., having value 1 if a user clicked on an ad, and value 0 otherwise. The “advertisement” field may refer to certain parameters captured from the advertisement for which click probability is to be predicted, e.g., its title, text, layout design, etc. In alternative exemplary embodiments, the “advertisement” field may be replaced with a general “result” field referring to parameters captured from a general result (e.g., non-advertisement) for which click probability is to be predicted. Such alternative exemplary embodiments are contemplated to be within the scope of the present disclosure.

FIG. 3 illustrates an implementation of a neural network (NN) **300** for generating a neural network click probability (CPNN) **300b** from an input tuple **210**. Note FIG. 3 is shown for illustrative purposes only, and is not meant to limit the scope of the present disclosure to any particular types of neural networks, e.g., number of layers, nodes, etc., shown.

In FIG. 3, at block **301**, feature extraction is performed on an input tuple **210**. The extracted features output by block **301** are coupled to respective input nodes **310.1** through **310.N** forming an input or first layer **315** of neural network **300**. Input nodes of first layer **315** are further coupled to nodes **320.1** through **320.M** forming a hidden or second layer **325** of neural network **300**. Each node of first layer **315** may be coupled to a node of second layer **325** by a corresponding weight w_{nm} , e.g., w_{11} couples node **310.1** to node **320.1**, w_{21} couples node **310.2** to node **320.1**, etc. In an exemplary embodiment, weights w_{nm} may be updated during a training phase (not shown in FIG. 3) using an optimization function employing, e.g., backpropagation or other techniques.

In certain exemplary embodiments, each of nodes **320.1** through **320.M** may implement a combination-plus-activation function. For example, node **320.1** may linearly combine all inputs weighted by corresponding weights w_{nm} , and apply an activation function such as a sigmoid to the combined result to generate a node output. The outputs of nodes **320.1** through **320.M** may further be coupled to one

or more nodes of an output or third layer **335**, illustratively shown in FIG. 3 as including a single node **330**. In an exemplary embodiment, such couplings may also have corresponding weights that may or may not be derived from training, although such weights are not explicitly shown in FIG. 3 for ease of illustration. Node **330** may also implement a combination-plus-activation function as described hereinabove, to generate a predicted click probability CPNN **300b**.

FIG. 4 illustrates an implementation **400** of a decision tree module **410** for predicting a click probability (CPDT) **400b** from an input tuple **210**. Note FIG. 4 is shown for illustrative purposes only, and is not meant to limit the scope of the present disclosure to any particular types of decision trees, e.g., number of branches, root nodes, or leaf nodes shown.

In FIG. 4, an input tuple **210** is provided to feature extraction block **401**, which extracts certain relevant features of input tuple **210**. The extracted features are provided to a decision tree module **410**, which includes a plurality of decision trees **420.0**, **420.1**, . . . , **420.Q**. Note for the discussion herein, trees **420.0**, **420.1**, . . . , **420.Q** may have a sequential order: a first tree “precedes” a second tree when the first tree lies to the left of the second tree in FIG. 4. For example, tree **420.0** precedes tree **420.1**, which in turn precedes tree **420.2** (not shown), etc. In this sense, it will be understood that tree **420.0** precedes all other trees in module **410**, and thus tree **420.0** will also be referred to herein as an “initial tree.”

It will further be appreciated that every node in every decision tree may generally be coupled to two or more lower nodes, e.g., node Root **1** is coupled to nodes **430** and **432**, node **430** is in turn coupled to nodes **434** and **436**, etc. The topmost node of a tree is also denoted a “root node,” e.g., node Root **0**, node Root **1**, and node Root **Q** are all root nodes. Any node coupled to two or more lower nodes is also denoted a “branching node” herein, while a terminal node, e.g., node **434**, **436**, or **432**, is also denoted a “leaf node.” Initial tree **420.0** may have one leaf node.

In an exemplary embodiment, the specific values of extracted features associated with an input tuple **210** decides a particular path through each tree. In particular, every connection between a branching node of a tree and a lower node may be associated with a set of branching conditions or criteria. Starting from the root node and proceeding downwards, the path through each tree will traverse different nodes depending on whether the extracted features satisfy the conditions associated with a particular branch.

For example, assume node **430** in tree **420.1** is associated with “feature age” as an extracted feature and also a branching condition. Then if “feature age” > 20, then node **430** may proceed to node **434**, otherwise node **430** may proceed to node **436**. A single path may thus proceed down the tree from the root node to a single leaf node. For example, an illustrative path through tree **420.1** (also referred to as “Path **1**” hereinbelow) may traverse node Root **1**, node **430**, and node **434** (also labeled “Leaf **1**”).

In a specific type of decision tree module known as an additive boosting decision tree module, each leaf node contains a “tree output value” for the corresponding tree. Based on the selected path for each tree, a “final output value” for tree module **410** is computed by adding together all the individual tree output values associated with each selected path’s leaf node. In this sense, each decision tree may be understood to “boost” the module, with the objective of each subsequent tree being to reduce the error residual of the preceding trees.

In an exemplary embodiment, the final output value may be expressed as a “logit” (or log odds), defined as the

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mathematical function $\text{logit}(x)=y=\log [x/(1-x)]$, wherein x is the probability of being positive, and \log is the natural logarithm. The final output value may be transformed by a sigmoid function **450** to recover the desired click probability, or CPDT **400b**, wherein the sigmoid function is defined mathematically as $\text{sigmoid}(y)=1/(1+e^{-y})$.

In an exemplary embodiment, the tree output value of the initial tree **420.0** may be initialized as $\log [p/(1-p)]$, wherein p corresponds to the a priori probability. In such an exemplary embodiment, each decision tree may be configured or trained to reduce the residual error of the sum of the preceding trees' output values.

In an exemplary embodiment, training of tree module **410** may proceed by deriving optimum classification criteria and branching structure for each tree based on available training data, e.g., using gradient boosting techniques. In an exemplary embodiment, such training data may include training tuples, e.g., specified as <user, query, advertisement, click/no click>).

While either of neural network **300** or decision tree module **400** may be independently trained and constructed to execute the functionality of prediction module **200** according to the techniques described hereinabove, it will be appreciated that an ensemble predictor incorporating two or more machine learning algorithms in multiple stages may afford certain advantages. For example, neural networks may have good generalization capabilities when dealing with features even when provided only a small set of training data, while decision trees may be employed to reduce error residuals, and are especially powerful in deriving high-order feature conjunctions. Accordingly, it would be desirable to provide techniques for configuring and training an ensemble probability predictor to enhance the accuracy of probability prediction.

FIG. **5** illustrates an exemplary embodiment **500** of a method for training and operating an ensemble predictor. Note FIG. **5** is shown for illustrative purposes only, and is not meant to limit the scope of the present disclosure to any particular method, types of training data sets, or configurations of neural networks or decision trees shown.

In FIG. **5**, block **510** denotes a "first training phase" of method **500**, and FIG. **6** illustrates an exemplary configuration **600.1** of an ensemble predictor during the first training phase. Note the particular techniques for training are described herein for illustrative purposes only, and is not meant to limit the scope of the present disclosure to any particular techniques for training neural networks, e.g., to the use of any particular loss functions.

At block **514** of first training phase **510**, a first stage algorithm is trained and updated over a first training data set. The first training data set may include a first plurality of training parameter sets, also denoted training tuples.

In an exemplary embodiment, the first stage algorithm may correspond to a neural network module. In particular, as shown in the exemplary embodiment of FIG. **6**, neural network module **600.1** may be trained in a similar manner as described with reference to neural network **300** in FIG. **3**. For example, a first training data set may be provided to the neural network, and weights and/or other parameters of the neural network may be updated based on comparison of the neural network output with target values in the first training data set.

Note in neural network module **600.1**, the outputs of second-layer nodes **620.1** through **620.M** may be combined by a combination block **605** to generate a combined output **605a** (also denoted "n" or "combination output" herein), which is then coupled to an activation function **606** to

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generate a feedback/training signal **606a**. Note, for reasons which will be apparent hereinbelow with reference to the discussion of second training phase **520**, activation function **606** is shown as lying outside the neural network module **610.1** of the ensemble predictor.

In an exemplary embodiment, a suitable loss function such as the cross-entropy loss function may be used for training. Updating of the first- and/or second-layer weights may proceed by, e.g., comparing output **605a** or "n" with a learning target (also denoted "y" herein) using a cross-entropy loss function L defined as follows (Equation 1):

$$L=-y \log n-(1-y)\log(1-n);$$

wherein \log again represents the natural logarithm function. In an exemplary embodiment, n may be a real number from 0 to 1 representing the predicted click probability, while learning target y may be a binary value of 0 (e.g., corresponding to a click event in the "click/no click" field of training tuple) or 1 (corresponding to a no click event). Subsequent to calculating the loss function value L for a first training data sample, weights w_{nm} can then be adjusted using techniques such as backpropagation with gradient descent, etc.

Note the training at block **514** may be iterated over all training tuples in the first training data set. In an exemplary embodiment, the first training data set may include, e.g., thousands or millions of training tuples. In an exemplary embodiment, each training tuple may specify <user, query, advertisement, click/no-click>. The training tuples may be obtained, e.g., by monitoring historical usage data as may be logged by any online search engines serving results and advertisements to actual user queries.

In FIG. **5**, following first training phase **510**, a decision tree module of the ensemble predictor may be trained during "second training phase" **520**. FIG. **7** illustrates an exemplary configuration **600.2** of the ensemble predictor during the second training phase.

At block **522** of second training phase **520**, a combination output of the first stage algorithm is coupled to the second stage algorithm.

In an exemplary embodiment, the second stage algorithm may correspond to a decision tree module incorporating multiple trees. In an exemplary embodiment, the combination output may correspond to output **605a** of combination block **605** of neural network module **610.1**, which may be coupled to decision tree module **710.1** of the ensemble predictor, as shown in FIG. **7**. A feature extraction block **701** is coupled to decision tree module **710.1**.

In particular, the activation block **606** during first phase training **510** may be bypassed, e.g., output **605a** may be directly coupled to decision tree module **710.1**. In an exemplary embodiment, output **605a** is directly coupled to the initial decision tree of module **710.1**, having only one root node (also a leaf node) labeled "Root 0". In particular, the tree output value contributed by node Root 0 of the initial tree is set equal to output **605a**.

It will be appreciated that coupling the output of neural network module **610.1** to tree **710.1** in this manner effectively allows the decision trees in module **710.1** to refine an estimate of the click probability generated by neural network module **610.1**. In particular, when tree module **710.1** is implemented as a plurality of additive decision trees such as a gradient-boosted decision trees, each decision tree may be understood to contribute a residual correction term to a preceding estimate, thus further refining the neural network estimate of click probability.

At block **524**, the second stage algorithm is trained and updated using a second training data set. The second training data set may include a second plurality of training parameter sets **701a**, also denote second training tuples.

In an exemplary embodiment, tree module **710.1**, e.g., the classification criteria node structure of its constituent trees, may be trained and updated using the second training data set at block **524**. For example, training tuples The second training data set may include, e.g., thousands or millions of training tuples, and may be obtained in a similar fashion as the first training data set. In an exemplary embodiment, the second training data set may include a greater number of (e.g., 10 times more) training tuples than the first training data set. During second phase training, the second plurality of training tuples **701a** may be provided to both neural network feature extraction block **601** and decision tree feature extraction block **701**.

Note the output **710.1a** of tree module **710.1** may be converted by conversion module **720** into a signal **720a** for feedback/training purposes. In an exemplary embodiment, wherein output **710.1a** is expressed as logit, then module **720** may apply a sigmoid transform to convert from logit to probability. Note this exemplary embodiment of conversion module **720** is not meant to limit the scope of the present disclosure to any particular scales or units employed for computation by network module **610.1** or tree **710.1**.

In FIG. **5**, following second training phase **520**, the ensemble predictor click probability (CPEP) may be generated at block **530** (also referred to herein as the “online phase”).

In an exemplary embodiment, block **530** may proceed using the trained neural network module **610.1** and trained decision tree **710.1** to generate the ensemble predictor click probability, or CPEP. FIG. **8** illustrates an exemplary embodiment of a configuration **600.3** of the ensemble predictor during the online phase, with parameters as derived from the training performed as described hereinabove. In particular, the ensemble predictor includes a neural network module **610.1**, configured with parameters derived from first training phase **510** as described hereinabove. The output **605a** of neural network module **610.1** is coupled to decision tree module **710.1**, configured with parameters derived from second training phase **520** as described hereinabove. Note the input tuples **210** to neural network feature extraction block **601** and decision tree feature extraction block **701** may be derived from input tuples for which click probability is to be predicted. Such tuples may include, e.g., specification of <user, query, advertisement>, as described hereinabove.

The output **710.1a** of decision tree module **710.1** may be provided to a conversion module **720** (e.g., implementing a sigmoid function) to generate the ensemble predictor click probability **800a**, corresponding to the desired predicted click probability **220** earlier described hereinabove with reference to FIG. **2**.

FIG. **9** illustrates an exemplary embodiment of a method **900** for the online phase of the ensemble predictor. Reference may be made simultaneously to configuration **600.3** of the ensemble predictor during the online phase as illustrated in FIG. **8**. Note FIG. **9** is shown for illustrative purposes only, and is not meant to limit the scope of the present disclosure.

In FIG. **9**, at block **910**, an input tuple **210** is received.

At block **920**, a feature set is extracted (e.g., using block **601**) from input tuple **210**.

At block **930**, the extracted feature set is applied to a trained neural network module **610.1** comprising neural network node outputs.

At block **940**, neural network node outputs are combined, e.g., to generate a combination output **605a**.

At block **950**, the combination output is applied to a trained decision tree module comprising a plurality of decision trees, each decision tree generating a tree output value.

At block **960**, a sum of tree output values of the decision tree module is computed.

At block **970**, the sum is converted to probability (if necessary) to generate the ensemble predictor click probability, or CPEP.

While certain exemplary embodiments of an ensemble predictor have been described incorporating a neural network module coupled to a decision tree module, alternative exemplary embodiments are contemplated to be within the scope of the present disclosure. For example, in an alternative exemplary embodiment, first training phase **510** may instead be conducted using artificial machine learning algorithms other than a neural network, e.g., a logistic regression algorithm. In such cases, following such an alternative first training phase, the output of the trained (first-stage) algorithm may be coupled to a second artificial machine learning algorithm, to initialize one or more a priori probabilities programmed into the second-stage algorithm during a second training phase. In alternative exemplary embodiments, the number of artificial machine learning algorithms sequentially trained and cascaded in this manner need not be restricted to two, and an ensemble predictor may generally include more than two stages. Such alternative exemplary embodiments are contemplated to be within the scope of the present disclosure.

While certain exemplary embodiments have been described with reference to configuring and training first and second stage algorithms for predicting a click probability as described with reference to FIG. **2**, it will be appreciated that the techniques described herein may readily be utilized in other applications as well. For example, the ensemble predictor may generally be applied to any task utilizing machine learning algorithms, e.g., detecting relevance of search results to search queries, automatic query completion, etc. Such alternative exemplary embodiments are contemplated to be within the scope of the present disclosure.

FIG. **10** illustrates an exemplary embodiment **1000** of a method according to the present disclosure.

In FIG. **10**, at block **1010**, a first stage algorithm is trained using a first plurality of training parameter sets.

At block **1020**, subsequent to the training the first stage algorithm, a second stage algorithm is trained using a second plurality of training parameter sets. The training the second stage algorithm may comprise, for each of the second plurality of training parameter sets, initializing a setting of the second stage algorithm using an output of the first stage algorithm.

At block **1030**, subsequent to the training the second stage algorithm, in response to receiving an input parameter set, an output variable is generated using the trained first and second stage algorithms.

FIG. **11** illustrates an exemplary embodiment of an apparatus **1100** according to the present disclosure.

In FIG. **11**, apparatus **1100** comprises a feature extraction module **1110** configured to extract a feature set for an input parameter set; a first module **1120** configured to implement a trained neural network for processing the extracted feature set, the first module comprising a combination output **1120a** corresponding to a combination of a plurality of nodes of the

trained neural network; a second module **1130** configured to implement a plurality of decision trees comprising an initial tree, each decision tree generating a tree output value, the trained decision tree module comprising an input corresponding to a tree output value of an initial tree of the trained decision tree, the second module configured to generate a sum **1130a** of tree output values for the extracted feature set; and a conversion module **1140** configured to convert said sum to generate a probability.

FIG. **12** illustrates an alternative exemplary embodiment of an apparatus **1200** according to the present disclosure.

In FIG. **12**, apparatus **1200** comprises a processor **1210** and a memory **1220** storing instructions for causing the processor **1210** to: receive an input tuple; extract a feature set from the input tuple; apply the extracted feature set to a trained neural network module comprising a neural network node outputs; combine values associated with the neural network node outputs; apply the combined values to a trained decision tree module comprising a plurality of decision trees, each decision tree generating a tree output value; compute a sum of tree output values corresponding to the extracted feature set; convert the sum to generate a probability.

In this specification and in the claims, it will be understood that when an element is referred to as being “connected to” or “coupled to” another element, it can be directly connected or coupled to the other element or intervening elements may be present. In contrast, when an element is referred to as being “directly connected to” or “directly coupled to” another element, there are no intervening elements present. Furthermore, when an element is referred to as being “electrically coupled” to another element, it denotes that a path of low resistance is present between such elements, while when an element is referred to as being simply “coupled” to another element, there may or may not be a path of low resistance between such elements.

The functionality described herein can be performed, at least in part, by one or more hardware and/or software logic components. For example, and without limitation, illustrative types of hardware logic components that can be used include Field-programmable Gate Arrays (FPGAs), Program-specific Integrated Circuits (ASICs), Program-specific Standard Products (ASSPs), System-on-a-chip systems (SOCs), Complex Programmable Logic Devices (CPLDs), etc.

While the invention is susceptible to various modifications and alternative constructions, certain illustrated embodiments thereof are shown in the drawings and have been described above in detail. It should be understood, however, that there is no intention to limit the invention to the specific forms disclosed, but on the contrary, the intention is to cover all modifications, alternative constructions, and equivalents falling within the spirit and scope of the invention.

The invention claimed is:

1. A method comprising:

training a first machine learning model using a first training parameter set;
subsequent to the training of the first machine learning model, training a second machine learning model using a second training parameter set, the training of the second machine learning model comprising initializing a setting of the second machine learning model using an output of the first machine learning model; and
subsequent to the training of the second machine learning model, in response to receiving an input parameter set, generating an output variable comprising an estimate

using the trained first machine learning model to generate the estimate and the trained second machine learning model to refine the generated estimate.

2. The method of claim **1**, the input parameter set comprising features corresponding to a user, a search query, and an advertisement, the output variable comprising a predicted click probability, and refining the generated estimate comprising at least one of: reducing an error residual and deriving a high-order feature conjunction.

3. The method of claim **1**, the first machine learning model comprising a neural network algorithm comprising a first layer and a second layer.

4. The method of claim **1**, the second machine learning model comprising a plurality of decision trees.

5. The method of claim **1**, the second machine learning model comprising a decision tree, the decision tree comprising a leaf node contributing an additive term to a variable functionally related to the output variable.

6. The method of claim **5**, the initializing the setting of the second machine learning model comprising setting an additive term contributed by the decision tree.

7. The method of claim **5**, further comprising generating a click probability by applying a sigmoid transform to the variable functionally related to the output variable.

8. The method of claim **1**, the first machine learning model comprising a logistic regression model.

9. An apparatus comprising:

a neural network configured to train a first machine learning model using a first training parameter set;

a decision tree configured to train a second machine learning model using a second training parameter set, the training of the second machine learning model comprising initializing a setting of the second machine learning model using an output of the first machine learning model; and

an ensemble predictor configured to, subsequent to the training of the second machine learning model, in response to receiving an input parameter set, generate an output variable comprising an estimate using the trained first machine learning model to generate the estimate and the trained second machine learning model to refine the generated estimate.

10. The apparatus of claim **9**, the input parameter set comprising features corresponding to a user, a search query, and an advertisement, the output variable comprising a predicted click probability, and refining the generated estimate comprising at least one of: reducing an error residual and deriving a high-order feature conjunction.

11. The apparatus of claim **9**, the first machine learning model comprising a neural network algorithm comprising a first layer and a second layer.

12. The apparatus of claim **9**, the second machine learning model comprising a plurality of decision trees.

13. The apparatus of claim **9**, the decision tree comprising a leaf node contributing an additive term to a variable functionally related to the output variable.

14. The apparatus of claim **13**, the initializing the setting of the second machine learning model comprising setting an additive term contributed by the decision tree.

15. The apparatus of claim **13**, further comprising applying a sigmoid transform to the variable functionally related to the output variable to generate a click probability.

16. The apparatus of claim **13**, the first machine learning model comprising a logistic regression model.

17. An apparatus comprising a processor and a memory storing instructions for causing the processor to:

train a first machine learning model using a first training parameter set;
 subsequent to the training of the first machine learning model, train a second machine learning model using a second training parameter set, the training of the second machine learning model comprising initializing a setting of the second machine learning model using an output of the first machine learning model; and
 subsequent to the training of the second machine learning model, in response to receiving an input parameter set, generate an output variable comprising an estimate using the trained first machine learning model to generate the estimate and the trained second machine learning model to refine the generated estimate.

18. The apparatus of claim **17**, the input parameter set comprising features corresponding to a user, a search query, and an advertisement, the output variable comprising a predicted click probability, and refining the generated estimate comprising at least one of: reducing an error residual and deriving a high-order feature conjunction.

19. The apparatus of claim **17**, the second machine learning model comprising a decision tree, the decision tree comprising a leaf node contributing an additive term to a variable functionally related to the output variable.

20. The apparatus of claim **19**, the decision tree comprising an initial tree, the initializing the setting of the second machine learning model comprising setting an additive term contributed by the initial tree, and further comprising generating a click probability by applying a sigmoid transform to the variable functionally related to the output variable.

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